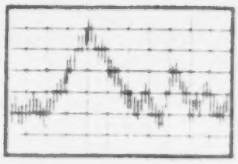
A5040-Y-



OPEN INTEREST REPORT

JULY 1992

Futures Industry Association, Inc. • 2001 Pennsylvania Avenue N.W. • Suite 600 • Washington, D.C. 20006-1807 • 202-466-5460 • FAX 202-296-3184

OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor, 202-466-5460

	JULY 1991	JULY 1992	PERCENT CHANGE
Wheat	55,135	63,085	14.42%
Corn	222,206	212,248	-4.48%
Oats	11,752	12,244	4.19%
Soybeans	87,662	106,769	21.80%
Soybean Oil	74,181	67,868	-8.51%
Soybean Meal	53,014	64,473	21.62%
Diammonium Phosphate		1,259	
Silver (1,000 oz)	5,628	5,464	-2.91%
Silver (5,000 oz)	86	82	-4.65%
Gold (kilo)	356	508	42.70%
Gold (100 oz)	4	2	-50.00%
T-Bonds	289,093	386,204	33.59%
T-Notes (10 year)	82,601	151,888	83.88%
T-Notes (5 Year)	75,388	144,863	92.16%
T-Notes (2 Year)	11,984	24,023	100.46%
Municipal Bond	6,266	8,927	42.47%
30 Day Interest	5,529	8,453	52.88%
Mortgage Backed 9.0%	127		-100.00%
Mortgage Backed 8.5%	105		-100.00%
3 Year Swaps	334		-100.00%
5 Year Swaps	801	370	-53.81%
MMI Maxi	5,078	4,110	-19.06%
CHICAGO BOARD OF TRADE	**987,330**	**1,262,840**	**27.90%**
Live Hogs (40,000#)	17,265	24,028	39.17%
Pork Bellies (40,000#)	5,829	9,588	64.49%
Broilers	173	201	16.18%
Live Cattle (40,000#)	70,035	66,000	-5.76%
Feeder Cattle (44,000)	15,006	11,483	-23.48%
Lumber	2,212	1,342	-39.33%
T-Bills (90-day)	57,180	37,572	-34.29%
Eurodollar (3-month)	824,563	1,526,989	85.19%
One Month LIBOR	13,240	33,934	156.30%
BP/DM Cross	135	0	-100.00%
DM/JY Cross (Old)	388	0	-100.00%
DM/JY Cross (New)		543	
DM/SF Cross	73	0	-100.00%
British Pound	20,593	26,918	30.71%
Canadian Dollar	22,297	30,397	36.33%
Deutschemark	68,648	91,191	32.84%
Japanese Yen	49,013	56,217	14.70%
Swiss Franc	33,225	31,667	-4.69%
Australian Dollar	1,202	1,635	36.02%
Nikkei 225	9,576	23,159	141.84%
S&P 500 Index	147,454	160,760	9.02%
S&P 400 Index		4,163	
Goldman Sachs Commodity Index		126	
CHICAGO MERCANTILE EXCHANGE	**1,358,107**	**2,137,913**	**57.42%**

	JULY 1991	JULY 1992	PERCENT CHANGE
Coffee "C"	42,294	62,032	46.67%
Sugar #11	112,075	93,068	−16.96%
Sugar #14	11,113	9,348	−15.88%
Cocoa (10 M tons)	54,122	51,798	−4.29%
Brazil Diff Coffee		316	
Euro−Diff Coffee	70	0	−100.00%
COFFEE SUGAR & COCOA EXCH	**219,674**	**216,562**	**−1.42%**
High Grade Copper	32,503	40,746	25.36%
Silver (5,000 oz)	96,529	112,384	16.43%
Gold (100 oz)	87,490	80,767	−7.68%
COMMODITY EXCHANGE	**216,522**	**233,897**	**8.02%**
Wheat	39,855	34,202	−14.18%
Grain Sorghum	26	0	−100.00%
Value Line Index	2,063	804	−61.03%
Mini Value Line	241	559	131.95%
KANSAS CITY BOARD OF TRADE	**42,185**	**35,565**	**−15.69%**
Wheat (1,000 bu)	2,310	4,564	97.58%
Corn (1,000 bu)	8,849	12,434	40.51%
Oats (1,000 bu)	127	229	80.31%
Soybeans (1,000 bu)	15,712	19,913	26.74%
Soybean Meal New	230	118	−48.70%
Live Cattle (20,000#)	151	152	0.66%
Live Hogs (15,000#)	197	298	51.27%
Rice, Rough	1,756	1,288	−26.65%
New York Silver	1,061	1,291	21.68%
New York Gold	350	378	8.00%
Platinum	20	85	325.00%
T−Bonds ($50,000)	13,752	12,981	−5.61%
T−Bills ($500,000)	24	65	170.83%
T−Notes	0	0	
British Pound	152	380	150.00%
Swiss Franc	477	688	44.23%
Deutschemark	444	368	−17.12%
Japanese Yen	357	287	−19.61%
Canadian Dollar	47	54	14.89%
MIDAMERICA COMMODITY EXCH	**46,016**	**55,573**	**20.77%**
Wheat (5,000 bu)	11,309	11,326	0.15%
White Wheat (5,000 bu)	117	533	355.56%
Oats	0	2	
MINNEAPOLIS GRAIN EXCHANGE	**11,426**	**11,861**	**3.81%**

	JULY 1991	JULY 1992	PERCENT CHANGE
5 Year U.S. Treasury Note	554	0	−100.00%
2 Year U.S. Treasury Note	0	0	
Cotton	40,441	36,504	−9.74%
Orange Juice, Fzn. Conc.	5,720	10,578	84.93%
European Currency Unit	35	100	185.71%
U.S. Dollar Index	6,237	4,421	−29.12%
NEW YORK COTTON EXCHANGE	**52,987**	**51,603**	**−2.61%**
NYSE Composite Index	4,936	7,181	45.48%
Cmdty Rsrch Bureau Index	1,048	1,004	−4.20%
NEW YORK FUTURES EXCHANGE	**5,984**	**8,185**	**36.78%**
Palladium	4,366	3,789	−13.22%
Platinum	19,138	18,608	−2.77%
No. 2 Heating Oil, NY	114,129	94,859	−16.88%
Unleaded Reg Gas, NY	74,503	77,758	4.37%
Crude Oil	268,247	310,133	15.61%
Sour Crude Oil		154	
Propane	1,783	2,187	22.66%
Natural Gas	20,293	54,202	167.10%
NEW YORK MERCANTILE EXCHANGE	**502,459**	**561,690**	**11.79%**
British Pound		25	
Deutschemark	100	4,114	4014.00%
Swiss Franc	66		−100.00%
French Franc	9	15,460	171677.78%
Japanese Yen		321	
PHILADELPHIA BOARD OF TRADE	**175**	**19,920**	**11282.86%**
TOTAL	**3,442,690**	**4,575,689**	**32.91%**